



Derivatives High/Low Report

High/Low for 10/05/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/05/2006	GOVI 2006/08/03			jGovi	244.9550	244.8550	(0.041)	0.0000	0.0000	561
10/05/2006	GOVI 2006/08/03	230.00	Call	jGovi	149,568.0000	148,568.0000	(0.669)	0	0	0
10/05/2006	GOVI 2006/08/03	230.00	Put	jGovi	18.0000	18.0000	-	0	0	0
10/05/2006	GOVI 2006/11/02			jGovi	249.4250	249.3290	(0.038)	0.0000	0.0000	301
10/05/2006	GOVI 2006/11/02	230.00	Put	jGovi	46.0000	47.0000	2.174	0	0	0
10/05/2006	GOVI 2006/11/02	230.00	Call	jGovi	194,296.0000	193,337.0000	(0.494)	0	0	0
10/05/2006	GOVI 2007/02/01			jGovi	253.9410	253.8390	(0.040)	0.0000	0.0000	0
10/05/2006	GOVI 2007/02/01	230.00	Put	jGovi	34.0000	35.0000	2.941	0	0	0
10/05/2006	GOVI 2007/02/01	230.00	Call	jGovi	239,444.0000	238,425.0000	(0.426)	0	0	0
10/05/2006	J153 2010/08/31			jSwap	7.2590	7.2640	0.069	0.0000	0.0000	0
10/05/2006	J157 2015/09/15			jSwap	7.5140	7.5230	0.120	0.0000	0.0000	0
10/05/2006	J186 2026/12/21			jSwap	7.2440	7.2540	0.138	0.0000	0.0000	0
10/05/2006	J194 2008/02/28			jSwap	7.1960	7.1860	(0.139)	0.0000	0.0000	0
10/05/2006	J201 2014/12/22			jSwap	7.4680	7.4820	0.187	0.0000	0.0000	0
10/05/2006	J203 2017/09/15			jSwap	7.5060	7.5150	0.120	0.0000	0.0000	0
10/05/2006	J204 2018/12/21			jSwap	7.4960	7.5050	0.120	0.0000	0.0000	0

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10/05/2006	J207	2020/01/15			jSwap	7.4830	7.4920	0.120	0.0000	0.0000	0
10/05/2006	JBAR	2005/12/21			jBar	7.0790	7.0750	(0.057)	0.0000	0.0000	0
10/05/2006	JFRA	2006/08/03			jFra	7.2390	7.2340	(0.069)	0.0000	0.0000	0
10/05/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,001.0000	990.0000	(1.099)	0	0	0
10/05/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	416.0000	416.0000	-	0	0	0
10/05/2006	JFRA	2006/11/02			jFra	7.3090	7.3050	(0.055)	0.0000	0.0000	0
10/05/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,431.0000	1,422.0000	(0.629)	0	0	0
10/05/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	675.0000	676.0000	0.148	0	0	0
10/05/2006	JFRA	2007/02/01			jFra	7.3930	7.3910	(0.027)	0.0000	0.0000	500
10/05/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,380.0000	1,380.0000	-	0	0	0
10/05/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,118.0000	1,113.0000	(0.447)	0	0	0
10/05/2006	JFRA	2007/05/03			jFra	7.4620	7.4630	0.013	0.0000	0.0000	0
10/05/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,418.0000	1,417.0000	(0.071)	0	0	0
10/05/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,511.0000	1,508.0000	(0.199)	0	0	0
10/05/2006	JFRA	2007/08/02			jFra	7.4990	7.4960	(0.040)	0.0000	0.0000	0
10/05/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,638.0000	1,632.0000	(0.366)	0	0	0
10/05/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,640.0000	1,642.0000	0.122	0	0	0
10/05/2006	JFRA	2007/11/01			jFra	7.5690	7.5630	(0.079)	0.0000	0.0000	0
10/05/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,976.0000	1,967.0000	(0.455)	0	0	0
10/05/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,795.0000	1,801.0000	0.334	0	0	0
10/05/2006	JFRA	2008/02/07			jFra	7.6180	7.6010	(0.223)	0.0000	0.0000	0
10/05/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	26,233.0000	26,233.0000	-	0	0	0
10/05/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,536.0000	26,495.0000	(0.155)	0	0	0
10/05/2006	JN02	2006/08/03			jNote	7.4610	7.4560	(0.067)	0.0000	0.0000	0
10/05/2006	JN02	2006/08/03	7.25	Put	Option on jNote	7,833.0000	7,818.0000	(0.191)	0	0	0
10/05/2006	JN02	2006/08/03	7.25	Call	Option on jNote	11,745.0000	11,638.0000	(0.911)	0	0	0

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10/05/2006	JN02	2006/11/02			jNote	7.5150	7.5110	(0.053)	0.0000	0.0000	0
10/05/2006	JN02	2006/11/02	7.25	Call	Option on jNote	16,449.0000	16,370.0000	(0.480)	0	0	0
10/05/2006	JN02	2006/11/02	7.25	Put	Option on jNote	11,539.0000	11,533.0000	(0.052)	0	0	0
10/05/2006	JN05	2006/08/03			jNote	7.6250	7.6250	-	0.0000	0.0000	0
10/05/2006	JN05	2006/08/03	7.25	Call	Option on jNote	19,289.0000	19,244.0000	(0.233)	0	0	0
10/05/2006	JN05	2006/08/03	7.25	Put	Option on jNote	3,778.0000	3,733.0000	(1.191)	0	0	0
10/05/2006	JN05	2006/11/02			jNote	7.6570	7.6560	(0.013)	0.0000	0.0000	0
10/05/2006	JN05	2006/11/02	7.25	Call	Option on jNote	23,784.0000	23,722.0000	(0.261)	0	0	0
10/05/2006	JN05	2006/11/02	7.25	Put	Option on jNote	6,967.0000	6,945.0000	(0.316)	0	0	0
10/05/2006	JN10	2006/08/03			jNote	7.7100	7.7100	-	0.0000	0.0000	0
10/05/2006	JN10	2006/08/03	7.25	Put	Option on jNote	1,002.0000	979.0000	(2.295)	0	0	0
10/05/2006	JN10	2006/08/03	7.25	Call	Option on jNote	32,956.0000	32,935.0000	(0.064)	0	0	0
10/05/2006	JN10	2006/11/02			jNote	7.7250	7.7250	-	0.0000	0.0000	0
10/05/2006	JN10	2006/11/02	7.25	Call	Option on jNote	36,019.0000	35,995.0000	(0.067)	0	0	0
10/05/2006	JN10	2006/11/02	7.25	Put	Option on jNote	3,062.0000	3,038.0000	(0.784)	0	0	0
10/05/2006	JROD	2006/05/31			jRod	6.8080	6.8060	(0.029)	0.0000	0.0000	0
10/05/2006	JROD	2006/06/30			jRod	6.8960	6.8920	(0.058)	0.0000	0.0000	0
10/05/2006	JROD	2006/07/31			jRod	7.0280	7.0220	(0.085)	0.0000	0.0000	0
10/05/2006	JROD	2006/08/31			jRod	6.9850	6.9820	(0.043)	0.0000	0.0000	0
10/05/2006	R153	2006/08/03			Bond Future	7.3050	7.3000	(0.068)	0.0000	0.0000	744
10/05/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	5,983.0000	4,999.0000	(16.447)	0	0	0
10/05/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	8,118.0000	6,941.0000	(14.499)	0	0	0
10/05/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	219.0000	62.0000	(71.689)	0	0	0
10/05/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	45,449.0000	45,486.0000	0.081	0	0	0
10/05/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	1,020.0000	492.0000	(51.765)	0	0	0
10/05/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	54,515.0000	54,632.0000	0.215	0	0	0

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10/05/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	98.0000	22.0000	(77.551)	0	0	0
10/05/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	486.0000	177.0000	(63.580)	0	0	0
10/05/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	36,436.0000	36,321.0000	(0.316)	0	0	0
10/05/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	2,220.0000	1,505.0000	(32.207)	0	0	0
10/05/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	14,123.0000	13,214.0000	(6.436)	0	0	0
10/05/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	63,558.0000	63,712.0000	0.242	0	0	0
10/05/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	47.0000	7.0000	(85.106)	0	0	0
10/05/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	27,594.0000	27,260.0000	(1.210)	0	0	0
10/05/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	4,276.0000	3,171.0000	(25.842)	0	0	100
10/05/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	11,809.0000	10,897.0000	(7.723)	0	0	0
10/05/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	19,217.0000	18,597.0000	(3.226)	0	0	0
10/05/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	2,115.0000	1,301.0000	(38.487)	0	0	0
10/05/2006	R153	2006/11/02			Bond Future	7.2630	7.2670	0.055	0.0000	0.0000	0
10/05/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	9,802.0000	8,089.0000	(17.476)	0	0	0
10/05/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	10,277.0000	8,711.0000	(15.238)	0	0	0
10/05/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,448.0000	719.0000	(50.345)	0	0	0
10/05/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	45,629.0000	44,754.0000	(1.918)	0	0	0
10/05/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	37,539.0000	36,551.0000	(2.632)	0	0	0
10/05/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	2,117.0000	1,276.0000	(39.726)	0	0	100
10/05/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	5,221.0000	3,814.0000	(26.949)	0	0	0
10/05/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	14,891.0000	13,631.0000	(8.461)	0	0	0
10/05/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	53,859.0000	53,110.0000	(1.391)	0	0	0
10/05/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	21,241.0000	20,392.0000	(3.997)	0	0	0
10/05/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	62,148.0000	61,541.0000	(0.977)	0	0	0
10/05/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,003.0000	401.0000	(60.020)	0	0	0
10/05/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	701.0000	240.0000	(65.763)	0	0	0
10/05/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	497.0000	146.0000	(70.624)	0	0	0
10/05/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	70,453.0000	69,956.0000	(0.705)	0	0	0
10/05/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	29,074.0000	28,733.0000	(1.173)	0	0	0
10/05/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	742.0000	255.0000	(65.633)	0	0	0
10/05/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	3,129.0000	2,053.0000	(34.388)	0	0	0
10/05/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	15,569.0000	13,903.0000	(10.701)	0	0	0
10/05/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	6,939.0000	5,419.0000	(21.905)	0	0	0
10/05/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	22,304.0000	20,835.0000	(6.586)	0	0	0
10/05/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	4,656.0000	3,334.0000	(28.393)	0	0	0

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10/05/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	29,707.0000	28,484.0000	(4.117)	0	0	0
10/05/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	2,286.0000	1,291.0000	(43.526)	0	0	0
10/05/2006	R153	2007/02/01			Bond Future	7.2630	7.2680	0.069	0.0000	0.0000	0
10/05/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	12,859.0000	10,223.0000	(20.499)	0	0	0
10/05/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	13,305.0000	10,840.0000	(18.527)	0	0	0
10/05/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	8,322.0000	5,797.0000	(30.341)	0	0	0
10/05/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	17,373.0000	15,020.0000	(13.544)	0	0	0
10/05/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	52,612.0000	50,745.0000	(3.549)	0	0	0
10/05/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	45,243.0000	43,130.0000	(4.670)	0	0	0
10/05/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	3,050.0000	1,354.0000	(55.607)	0	0	0
10/05/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	2,475.0000	985.0000	(60.202)	0	0	0
10/05/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	60,108.0000	58,446.0000	(2.765)	0	0	0
10/05/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	4,844.0000	2,647.0000	(45.355)	0	0	0
10/05/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	38,042.0000	35,673.0000	(6.227)	0	0	0
10/05/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	6,173.0000	3,765.0000	(39.009)	0	0	0
10/05/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	18,331.0000	15,562.0000	(15.106)	0	0	0
10/05/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	10,249.0000	7,652.0000	(25.339)	0	0	0
10/05/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	24,466.0000	21,735.0000	(11.162)	0	0	0
10/05/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	7,935.0000	5,376.0000	(32.250)	0	0	0
10/05/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	31,076.0000	28,496.0000	(8.302)	0	0	0
10/05/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	67,662.0000	66,184.0000	(2.184)	0	0	0
10/05/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	22,563.0000	20,582.0000	(8.780)	0	0	0
10/05/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	2,031.0000	725.0000	(64.303)	0	0	0
10/05/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	4,825.0000	2,673.0000	(44.601)	0	0	0
10/05/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	3,825.0000	1,883.0000	(50.771)	0	0	0
10/05/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	2,392.0000	892.0000	(62.709)	0	0	0
10/05/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	28,897.0000	27,567.0000	(4.603)	0	0	0
10/05/2006	R157	2006/08/03			Bond Future	7.5120	7.5220	0.133	0.0000	0.0000	115
10/05/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	36.0000	7.0000	(80.556)	0	0	0
10/05/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	26,588.0000	24,119.0000	(9.286)	0	0	0
10/05/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	42,265.0000	40,363.0000	(4.500)	0	0	0
10/05/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	7,427.0000	5,770.0000	(22.310)	0	0	100
10/05/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	132,107.0000	131,266.0000	(0.637)	0	0	0
10/05/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	77,843.0000	76,701.0000	(1.467)	0	0	0

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10/05/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	43,973.0000	43,996.0000	0.052	0	0	0
10/05/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	582.0000	252.0000	(56.701)	0	0	0
10/05/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	232.0000	78.0000	(66.379)	0	0	0
10/05/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	96,118.0000	95,151.0000	(1.006)	0	0	0
10/05/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	91.0000	23.0000	(74.725)	0	0	0
10/05/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	114,245.0000	113,364.0000	(0.771)	0	0	0
10/05/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	3,358.0000	2,269.0000	(32.430)	0	0	0
10/05/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	15,001.0000	13,140.0000	(12.406)	0	0	0
10/05/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	1,517.0000	728.0000	(52.011)	0	0	0
10/05/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	27,114.0000	26,083.0000	(3.802)	0	0	0
10/05/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	1,430.0000	786.0000	(45.035)	0	0	0
10/05/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	14,026.0000	11,352.0000	(19.065)	0	0	0
10/05/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	5,602.0000	3,760.0000	(32.881)	0	0	0
10/05/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	59,700.0000	58,244.0000	(2.439)	0	0	0
10/05/2006	R157	2006/11/02			Bond Future	7.5180	7.5280	0.133	0.0000	0.0000	0
10/05/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	5,499.0000	3,515.0000	(36.079)	0	0	0
10/05/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	61,945.0000	59,168.0000	(4.483)	0	0	0
10/05/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	8,854.0000	6,414.0000	(27.558)	0	0	0
10/05/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	46,376.0000	43,143.0000	(6.971)	0	0	0
10/05/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	3,389.0000	1,885.0000	(44.379)	0	0	117
10/05/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	46,895.0000	45,508.0000	(2.958)	0	0	0
10/05/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	78,401.0000	76,105.0000	(2.929)	0	0	0
10/05/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	95,320.0000	93,439.0000	(1.973)	0	0	0
10/05/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	64,511.0000	64,185.0000	(0.505)	0	0	0
10/05/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	32,510.0000	30,069.0000	(7.508)	0	0	0
10/05/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	4,990.0000	2,811.0000	(43.667)	0	0	0
10/05/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	2,091.0000	1,003.0000	(52.033)	0	0	0
10/05/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	112,399.0000	110,843.0000	(1.384)	0	0	0
10/05/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	1,776.0000	657.0000	(63.007)	0	0	0
10/05/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	32,257.0000	28,518.0000	(11.591)	0	0	0
10/05/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	227.0000	51.0000	(77.533)	0	0	0
10/05/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	14,024.0000	11,077.0000	(21.014)	0	0	158
10/05/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	162,974.0000	162,005.0000	(0.595)	0	0	0
10/05/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	146,330.0000	145,198.0000	(0.774)	0	0	0
10/05/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	475.0000	135.0000	(71.579)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/05/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	129,426.0000	128,119.0000	(1.010)	0	0	0
10/05/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	783.0000	269.0000	(65.645)	0	0	0
10/05/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	20,285.0000	16,383.0000	(19.236)	0	0	0
10/05/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	1,295.0000	532.0000	(58.919)	0	0	0
10/05/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	21,713.0000	18,604.0000	(14.319)	0	0	0
10/05/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	11,039.0000	7,805.0000	(29.296)	0	0	0
10/05/2006	R157	2007/02/01			Bond Future	7.5290	7.5400	0.146	0.0000	0.0000	0
10/05/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	38,072.0000	31,977.0000	(16.009)	0	0	0
10/05/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	38,695.0000	34,013.0000	(12.100)	0	0	0
10/05/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	16,913.0000	11,381.0000	(32.709)	0	0	0
10/05/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	9,677.0000	5,249.0000	(45.758)	0	0	0
10/05/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	51,370.0000	47,792.0000	(6.965)	0	0	0
10/05/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	21,139.0000	15,894.0000	(24.812)	0	0	0
10/05/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	26,564.0000	20,403.0000	(23.193)	0	0	0
10/05/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	65,457.0000	60,302.0000	(7.875)	0	0	0
10/05/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	28,807.0000	23,495.0000	(18.440)	0	0	0
10/05/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	15,406.0000	10,620.0000	(31.066)	0	0	0
10/05/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	144,077.0000	141,486.0000	(1.798)	0	0	0
10/05/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	3,293.0000	1,170.0000	(64.470)	0	0	0
10/05/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	51,159.0000	45,523.0000	(11.017)	0	0	0
10/05/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	159,696.0000	157,663.0000	(1.273)	0	0	0
10/05/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	2,467.0000	726.0000	(70.572)	0	0	0
10/05/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	128,066.0000	125,093.0000	(2.321)	0	0	0
10/05/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	4,433.0000	1,882.0000	(57.546)	0	0	0
10/05/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	112,056.0000	108,655.0000	(3.035)	0	0	0
10/05/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	11,232.0000	6,926.0000	(38.337)	0	0	0
10/05/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	80,556.0000	75,994.0000	(5.663)	0	0	0
10/05/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	8,200.0000	4,487.0000	(45.280)	0	0	0
10/05/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	96,164.0000	92,206.0000	(4.116)	0	0	0
10/05/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	6,011.0000	2,902.0000	(51.722)	0	0	0
10/05/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	1,556.0000	373.0000	(76.028)	0	0	0
10/05/2006	R186	2006/08/03			Bond Future	7.2830	7.2930	0.137	0.0000	0.0000	34
10/05/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	5,286.0000	2,917.0000	(44.816)	0	0	0
10/05/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	39,819.0000	35,599.0000	(10.598)	0	0	0

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10/05/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	11,704.0000	8,799.0000	(24.821)	0	0	0
10/05/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	91,878.0000	89,084.0000	(3.041)	0	0	0
10/05/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	2,293.0000	815.0000	(64.457)	0	0	0
10/05/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	64,698.0000	61,014.0000	(5.694)	0	0	0
10/05/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	6,973.0000	5,089.0000	(27.018)	0	0	0
10/05/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	74,561.0000	75,292.0000	0.980	0	0	0
10/05/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	24,148.0000	21,738.0000	(9.980)	0	0	0
10/05/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	19,793.0000	16,067.0000	(18.825)	0	0	0
10/05/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	1,530.0000	945.0000	(38.235)	0	0	0
10/05/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	45,025.0000	44,457.0000	(1.262)	0	0	0
10/05/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	119,400.0000	117,562.0000	(1.539)	0	0	0
10/05/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	199,955.0000	198,632.0000	(0.662)	0	0	0
10/05/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	225,169.0000	223,852.0000	(0.585)	0	0	0
10/05/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
10/05/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	43.0000	4.0000	(90.698)	0	0	0
10/05/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	8.0000	0.0000	(100.000)	0	0	0
10/05/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	191.0000	32.0000	(83.246)	0	0	0
10/05/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	173,862.0000	172,507.0000	(0.779)	0	0	0
10/05/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	720.0000	198.0000	(72.500)	0	0	0
10/05/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	146,935.0000	145,459.0000	(1.005)	0	0	0
10/05/2006	R186	2006/11/02			Bond Future	7.2800	7.2900	0.137	0.0000	0.0000	0
10/05/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	2,089.0000	737.0000	(64.720)	0	0	0
10/05/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	49,830.0000	43,828.0000	(12.045)	0	0	0
10/05/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	72,804.0000	66,773.0000	(8.284)	0	0	0
10/05/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	395.0000	75.0000	(81.013)	0	0	0
10/05/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	1,644.0000	1,192.0000	(27.494)	0	0	0
10/05/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	148,280.0000	145,622.0000	(1.793)	0	0	0
10/05/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	940.0000	248.0000	(73.617)	0	0	0
10/05/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	199,500.0000	197,873.0000	(0.816)	0	0	0
10/05/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	109,764.0000	110,619.0000	0.779	0	0	0
10/05/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	34,067.0000	30,189.0000	(11.383)	0	0	0
10/05/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	6,082.0000	4,461.0000	(26.652)	0	0	0
10/05/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	52,604.0000	50,682.0000	(3.654)	0	0	0
10/05/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	13,408.0000	8,683.0000	(35.240)	0	0	0
10/05/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	78,174.0000	77,860.0000	(0.402)	0	0	0

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10/05/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	30,135.0000	24,950.0000	(17.206)	0	0	0
10/05/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	97,741.0000	92,294.0000	(5.573)	0	0	0
10/05/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	8,366.0000	4,226.0000	(49.486)	0	0	0
10/05/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	122,620.0000	118,948.0000	(2.995)	0	0	0
10/05/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	15,222.0000	11,993.0000	(21.213)	0	0	0
10/05/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	4,328.0000	1,963.0000	(54.644)	0	0	0
10/05/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	21,520.0000	16,824.0000	(21.822)	0	0	0
10/05/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	174,056.0000	172,057.0000	(1.148)	0	0	0
10/05/2006	R186	2007/02/01			Bond Future	7.2790	7.2900	0.151	0.0000	0.0000	0
10/05/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	83,058.0000	80,686.0000	(2.856)	0	0	0
10/05/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	11,646.0000	7,847.0000	(32.621)	0	0	0
10/05/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	4,838.0000	2,577.0000	(46.734)	0	0	0
10/05/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	111,984.0000	111,150.0000	(0.745)	0	0	0
10/05/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	59,786.0000	56,206.0000	(5.988)	0	0	0
10/05/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	22,814.0000	17,806.0000	(21.951)	0	0	0
10/05/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	39,093.0000	33,525.0000	(14.243)	0	0	0
10/05/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	42,866.0000	38,725.0000	(9.660)	0	0	0
10/05/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	30,674.0000	26,573.0000	(13.370)	0	0	0
10/05/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	58,912.0000	53,384.0000	(9.383)	0	0	0
10/05/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	81,141.0000	75,999.0000	(6.337)	0	0	0
10/05/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	175,628.0000	172,926.0000	(1.538)	0	0	0
10/05/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	199,932.0000	197,678.0000	(1.127)	0	0	0
10/05/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,954.0000	1,127.0000	(42.323)	0	0	0
10/05/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	6,027.0000	4,178.0000	(30.679)	0	0	0
10/05/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	151,385.0000	148,110.0000	(2.163)	0	0	0
10/05/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,499.0000	2,224.0000	(36.439)	0	0	0
10/05/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	127,612.0000	123,671.0000	(3.088)	0	0	0
10/05/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	22,031.0000	18,315.0000	(16.867)	0	0	0
10/05/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	9,985.0000	7,472.0000	(25.168)	0	0	0
10/05/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	104,807.0000	100,187.0000	(4.408)	0	0	0
10/05/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	15,916.0000	12,723.0000	(20.062)	0	0	0
10/05/2006	R194	2006/08/03			Bond Future	7.1820	7.1700	(0.167)	0.0000	0.0000	55
10/05/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	23,098.0000	23,269.0000	0.740	0	0	0
10/05/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	35.0000	7.0000	(80.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/05/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	19,490.0000	19,640.0000	0.770	0	0	0
10/05/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	113.0000	32.0000	(71.681)	0	0	0
10/05/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	15,916.0000	16,014.0000	0.616	0	0	0
10/05/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	10.0000	1.0000	(90.000)	0	0	0
10/05/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
10/05/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	26,707.0000	26,884.0000	0.663	0	0	0
10/05/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	6,817.0000	6,524.0000	(4.298)	0	0	0
10/05/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	331.0000	217.0000	(34.441)	0	0	0
10/05/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	604.0000	327.0000	(45.861)	0	0	0
10/05/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	314.0000	127.0000	(59.554)	0	0	0
10/05/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	5,927.0000	5,678.0000	(4.201)	0	0	0
10/05/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,187.0000	758.0000	(36.142)	0	0	0
10/05/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	1,353.0000	1,060.0000	(21.656)	0	0	0
10/05/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	4,079.0000	3,606.0000	(11.596)	0	0	0
10/05/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	9,049.0000	8,952.0000	(1.072)	0	0	0
10/05/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	3,288.0000	2,882.0000	(12.348)	0	0	0
10/05/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	12,446.0000	12,439.0000	(0.056)	0	0	0
10/05/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	2,272.0000	1,686.0000	(25.792)	0	0	0
10/05/2006	R194	2006/11/02			Bond Future	7.1470	7.1300	(0.238)	0.0000	0.0000	0
10/05/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	4,239.0000	3,677.0000	(13.258)	0	0	0
10/05/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	312.0000	103.0000	(66.987)	0	0	0
10/05/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	2,377.0000	2,030.0000	(14.598)	0	0	0
10/05/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	8,545.0000	8,226.0000	(3.733)	0	0	0
10/05/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	315.0000	211.0000	(33.016)	0	0	0
10/05/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	6,484.0000	6,064.0000	(6.477)	0	0	0
10/05/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	4,229.0000	3,796.0000	(10.239)	0	0	0
10/05/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	11,470.0000	11,241.0000	(1.997)	0	0	0
10/05/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
10/05/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	6,140.0000	5,609.0000	(8.648)	0	0	0
10/05/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	36.0000	22.0000	(38.889)	0	0	0
10/05/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	1,101.0000	785.0000	(28.701)	0	0	0
10/05/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	2,927.0000	2,279.0000	(22.139)	0	0	0
10/05/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	2,032.0000	1,397.0000	(31.250)	0	0	0
10/05/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	14,655.0000	14,440.0000	(1.467)	0	0	0
10/05/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,430.0000	834.0000	(41.678)	0	0	0

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10/05/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	17,229.0000	17,235.0000	0.035	0	0	0
10/05/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	577.0000	240.0000	(58.406)	0	0	0
10/05/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	14,397.0000	14,276.0000	(0.840)	0	0	0
10/05/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	1,006.0000	510.0000	(49.304)	0	0	0
10/05/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	11,716.0000	11,436.0000	(2.390)	0	0	0
10/05/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	9,018.0000	8,637.0000	(4.225)	0	0	0
10/05/2006	R194	2007/02/01			Bond Future	7.1170	7.0970	(0.281)	0.0000	0.0000	0
10/05/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	8,738.0000	8,356.0000	(4.372)	0	0	0
10/05/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,775.0000	2,187.0000	(21.189)	0	0	0
10/05/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	921.0000	752.0000	(18.350)	0	0	0
10/05/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	7,291.0000	6,916.0000	(5.143)	0	0	0
10/05/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,264.0000	1,676.0000	(25.972)	0	0	0
10/05/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	6,700.0000	6,317.0000	(5.716)	0	0	0
10/05/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	10,892.0000	10,497.0000	(3.627)	0	0	0
10/05/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	17,194.0000	17,101.0000	(0.541)	0	0	0
10/05/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	12,875.0000	12,585.0000	(2.252)	0	0	0
10/05/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	615.0000	318.0000	(48.293)	0	0	0
10/05/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	9,318.0000	9,021.0000	(3.187)	0	0	0
10/05/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	917.0000	525.0000	(42.748)	0	0	0
10/05/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	14,983.0000	14,797.0000	(1.241)	0	0	0
10/05/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,330.0000	834.0000	(37.293)	0	0	0
10/05/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,878.0000	1,277.0000	(32.002)	0	0	0
10/05/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	11,655.0000	11,425.0000	(1.973)	0	0	0
10/05/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	351.0000	259.0000	(26.211)	0	0	0
10/05/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	5,635.0000	5,226.0000	(7.258)	0	0	0
10/05/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	3,208.0000	3,004.0000	(6.359)	0	0	0
10/05/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	4,823.0000	4,497.0000	(6.759)	0	0	0
10/05/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	3,458.0000	2,927.0000	(15.356)	0	0	0
10/05/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	1,854.0000	1,650.0000	(11.003)	0	0	0
10/05/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	81.0000	55.0000	(32.099)	0	0	0
10/05/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	4,412.0000	4,001.0000	(9.316)	0	0	0
10/05/2006	R201	2006/08/03			Bond Future	7.4990	7.5140	0.200	0.0000	0.0000	26
10/05/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	2,083.0000	1,696.0000	(18.579)	0	0	0
10/05/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	33,700.0000	32,349.0000	(4.009)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/05/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	879.0000	648.0000	(26.280)	0	0	0
10/05/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	47,828.0000	46,633.0000	(2.499)	0	0	0
10/05/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	10,419.0000	8,832.0000	(15.232)	0	0	0
10/05/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	4,787.0000	4,191.0000	(12.450)	0	0	0
10/05/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	10,355.0000	9,732.0000	(6.016)	0	0	0
10/05/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	20,778.0000	19,217.0000	(7.513)	0	0	0
10/05/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	22.0000	24.0000	9.091	0	0	0
10/05/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
10/05/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	91,265.0000	90,302.0000	(1.055)	0	0	0
10/05/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	105,463.0000	104,499.0000	(0.914)	0	0	0
10/05/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	76,855.0000	75,888.0000	(1.258)	0	0	0
10/05/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	99.0000	97.0000	(2.020)	0	0	0
10/05/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	62,361.0000	61,278.0000	(1.737)	0	0	0
10/05/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	367.0000	248.0000	(32.425)	0	0	0
10/05/2006	R201	2006/11/02			Bond Future	7.5030	7.5180	0.200	0.0000	0.0000	0
10/05/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	14,865.0000	13,861.0000	(6.754)	0	0	0
10/05/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	35,090.0000	35,579.0000	1.394	0	0	0
10/05/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	2,885.0000	2,431.0000	(15.737)	0	0	0
10/05/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	15,054.0000	14,992.0000	(0.412)	0	0	0
10/05/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	7,370.0000	6,893.0000	(6.472)	0	0	0
10/05/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	23,418.0000	23,883.0000	1.986	0	0	0
10/05/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	204.0000	245.0000	20.098	0	0	0
10/05/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	5,840.0000	6,116.0000	4.726	0	0	0
10/05/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	36,499.0000	35,833.0000	(1.825)	0	0	0
10/05/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	9,373.0000	9,658.0000	3.041	0	0	0
10/05/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	24,752.0000	24,095.0000	(2.654)	0	0	0
10/05/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	49,449.0000	50,120.0000	1.357	0	0	0
10/05/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	49,292.0000	48,555.0000	(1.495)	0	0	0
10/05/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	3,634.0000	3,838.0000	5.614	0	0	0
10/05/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	780.0000	509.0000	(34.744)	0	0	0
10/05/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	2,217.0000	2,462.0000	11.051	0	0	0
10/05/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	62,600.0000	61,903.0000	(1.113)	0	0	0
10/05/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	103,169.0000	102,268.0000	(0.873)	0	0	0
10/05/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	488.0000	570.0000	16.803	0	0	0
10/05/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	75,920.0000	75,125.0000	(1.047)	0	0	0

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10/05/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,081.0000	1,228.0000	13.599	0	0	0
10/05/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	89,519.0000	88,659.0000	(0.961)	0	0	0
10/05/2006	R201	2007/02/01			Bond Future	7.5100	7.5260	0.213	0.0000	0.0000	0
10/05/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	51,102.0000	49,476.0000	(3.182)	0	0	0
10/05/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	18,874.0000	18,186.0000	(3.645)	0	0	0
10/05/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	13,423.0000	12,666.0000	(5.640)	0	0	0
10/05/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	39,580.0000	37,870.0000	(4.320)	0	0	0
10/05/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	6,926.0000	6,281.0000	(9.313)	0	0	0
10/05/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	10,065.0000	9,335.0000	(7.253)	0	0	0
10/05/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	37,039.0000	36,956.0000	(0.224)	0	0	0
10/05/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	18,261.0000	16,592.0000	(9.140)	0	0	0
10/05/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	63,665.0000	62,132.0000	(2.408)	0	0	0
10/05/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	88,416.0000	87,130.0000	(1.454)	0	0	0
10/05/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	75,818.0000	74,411.0000	(1.856)	0	0	0
10/05/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	28,010.0000	26,273.0000	(6.201)	0	0	0
10/05/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,010.0000	804.0000	(20.396)	0	0	0
10/05/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	101,261.0000	100,075.0000	(1.171)	0	0	0
10/05/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	5,184.0000	4,120.0000	(20.525)	0	0	0
10/05/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	1,809.0000	1,503.0000	(16.915)	0	0	0
10/05/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	26,610.0000	26,145.0000	(1.747)	0	0	0
10/05/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,101.0000	2,675.0000	(13.738)	0	0	0
10/05/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	10,518.0000	9,073.0000	(13.738)	0	0	0
10/05/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	5,090.0000	4,537.0000	(10.864)	0	0	0
10/05/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	49,902.0000	50,273.0000	0.743	0	0	0
10/05/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	1,994.0000	1,384.0000	(30.592)	0	0	0
10/05/2006	R203	2006/08/03			Bond Future	7.5250	7.5350	0.133	0.0000	0.0000	0
10/05/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	105,938.0000	105,168.0000	(0.727)	0	0	0
10/05/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	80.0000	81.0000	1.250	0	0	0
10/05/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	336.0000	341.0000	1.488	0	0	0
10/05/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	72,012.0000	71,248.0000	(1.061)	0	0	0
10/05/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	89,083.0000	88,314.0000	(0.863)	0	0	0
10/05/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	16,019.0000	16,330.0000	1.941	0	0	0
10/05/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	16.0000	16.0000	-	0	0	0
10/05/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	14,091.0000	13,632.0000	(3.257)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/05/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,154.0000	1,178.0000	2.080	0	0	0
10/05/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	55,086.0000	54,340.0000	(1.354)	0	0	0
10/05/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	3,293.0000	3,365.0000	2.186	0	0	0
10/05/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	6,793.0000	6,496.0000	(4.372)	0	0	0
10/05/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	44,210.0000	44,822.0000	1.384	0	0	0
10/05/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	7,874.0000	8,042.0000	2.134	0	0	0
10/05/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	25,016.0000	24,414.0000	(2.406)	0	0	0
10/05/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	2,733.0000	2,576.0000	(5.745)	0	0	0
10/05/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	39,050.0000	38,353.0000	(1.785)	0	0	0
10/05/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	28,256.0000	28,729.0000	1.674	0	0	0
10/05/2006	R203	2006/11/02			Bond Future	7.5300	7.5400	0.133	0.0000	0.0000	0
10/05/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	20,020.0000	19,589.0000	(2.153)	0	0	0
10/05/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	22,297.0000	22,624.0000	1.467	0	0	0
10/05/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	6,909.0000	6,692.0000	(3.141)	0	0	0
10/05/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	48,115.0000	48,655.0000	1.122	0	0	0
10/05/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	1,989.0000	2,028.0000	1.961	0	0	0
10/05/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	33,788.0000	34,225.0000	1.293	0	0	0
10/05/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	12,277.0000	11,956.0000	(2.615)	0	0	0
10/05/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	64,915.0000	65,539.0000	0.961	0	0	0
10/05/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	3,538.0000	3,405.0000	(3.759)	0	0	0
10/05/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	83,671.0000	84,356.0000	0.819	0	0	0
10/05/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	1,636.0000	1,563.0000	(4.462)	0	0	0
10/05/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	13,726.0000	13,950.0000	1.632	0	0	0
10/05/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	42,680.0000	42,062.0000	(1.448)	0	0	0
10/05/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	30,231.0000	29,697.0000	(1.766)	0	0	0
10/05/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	56,885.0000	56,205.0000	(1.195)	0	0	0
10/05/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	7,831.0000	7,970.0000	1.775	0	0	0
10/05/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	72,255.0000	71,537.0000	(0.994)	0	0	0
10/05/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	4,119.0000	4,197.0000	1.894	0	0	0
10/05/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	88,240.0000	87,500.0000	(0.839)	0	0	0
10/05/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	879.0000	897.0000	2.048	0	0	0
10/05/2006	R203	2007/02/01			Bond Future	7.5400	7.5500	0.133	0.0000	0.0000	0
10/05/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	24,703.0000	24,288.0000	(1.680)	0	0	0
10/05/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	45,916.0000	45,347.0000	(1.239)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/05/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	27,689.0000	28,019.0000	1.192	0	0	0
10/05/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	18,929.0000	19,177.0000	1.310	0	0	0
10/05/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	10,924.0000	10,678.0000	(2.252)	0	0	0
10/05/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	52,202.0000	52,700.0000	0.954	0	0	0
10/05/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	12,353.0000	12,529.0000	1.425	0	0	0
10/05/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	34,429.0000	33,932.0000	(1.444)	0	0	0
10/05/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	16,876.0000	16,546.0000	(1.955)	0	0	0
10/05/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	58,888.0000	58,260.0000	(1.066)	0	0	0
10/05/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	4,530.0000	4,604.0000	1.634	0	0	0
10/05/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	38,785.0000	39,200.0000	1.070	0	0	0
10/05/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	72,991.0000	72,319.0000	(0.921)	0	0	0
10/05/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	67,774.0000	68,346.0000	0.844	0	0	0
10/05/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,345.0000	1,369.0000	1.784	0	0	0
10/05/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	103,134.0000	102,413.0000	(0.699)	0	0	0
10/05/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,536.0000	2,579.0000	1.696	0	0	0
10/05/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	87,852.0000	87,150.0000	(0.799)	0	0	0
10/05/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	7,675.0000	7,792.0000	1.524	0	0	0
10/05/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	85,226.0000	85,858.0000	0.742	0	0	0
10/05/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	3,825.0000	3,711.0000	(2.980)	0	0	0
10/05/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	6,671.0000	6,497.0000	(2.608)	0	0	0
10/05/2006	R204	2006/08/03			Bond Future	7.5260	7.5360	0.133	0.0000	0.0000	83
10/05/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	3,628.0000	3,705.0000	2.122	0	0	0
10/05/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	41,362.0000	40,624.0000	(1.784)	0	0	0
10/05/2006	R204	2006/11/02			Bond Future	7.5300	7.5400	0.133	0.0000	0.0000	0
10/05/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	5,048.0000	5,136.0000	1.743	0	0	0
10/05/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	52,082.0000	52,642.0000	1.075	0	0	0
10/05/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	76,894.0000	76,136.0000	(0.986)	0	0	0
10/05/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	8,201.0000	7,956.0000	(2.987)	0	0	0
10/05/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,206.0000	1,228.0000	1.824	0	0	0
10/05/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	14,092.0000	13,742.0000	(2.484)	0	0	0
10/05/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	93,520.0000	92,737.0000	(0.837)	0	0	0
10/05/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	60,925.0000	60,208.0000	(1.177)	0	0	0
10/05/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	2,565.0000	2,612.0000	1.832	0	0	0
10/05/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	9,211.0000	9,363.0000	1.650	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/05/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	110,369.0000	109,574.0000	(0.720)	0	0	0
10/05/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	36,973.0000	37,427.0000	1.228	0	0	0
10/05/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	15,637.0000	15,875.0000	1.522	0	0	0
10/05/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	2,129.0000	2,040.0000	(4.180)	0	0	0
10/05/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	89,694.0000	90,410.0000	0.798	0	0	0
10/05/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	4,378.0000	4,223.0000	(3.540)	0	0	0
10/05/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	69,815.0000	70,465.0000	0.931	0	0	0
10/05/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	33,154.0000	32,587.0000	(1.710)	0	0	0
10/05/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	46,155.0000	45,502.0000	(1.415)	0	0	0
10/05/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	24,808.0000	25,151.0000	1.383	0	0	0
10/05/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	523.0000	533.0000	1.912	0	0	0
10/05/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	22,389.0000	21,926.0000	(2.068)	0	0	0
10/05/2006	R204	2007/02/01			Bond Future	7.5370	7.5470	0.133	0.0000	0.0000	0
10/05/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	55,787.0000	56,314.0000	0.945	0	0	0
10/05/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	11,949.0000	11,682.0000	(2.234)	0	0	0
10/05/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	18,343.0000	17,989.0000	(1.930)	0	0	0
10/05/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	41,472.0000	41,911.0000	1.059	0	0	0
10/05/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	29,649.0000	29,998.0000	1.177	0	0	0
10/05/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	26,705.0000	26,260.0000	(1.666)	0	0	0
10/05/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	4,248.0000	4,123.0000	(2.943)	0	0	0
10/05/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	77,783.0000	77,068.0000	(0.919)	0	0	0
10/05/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	4,934.0000	5,013.0000	1.601	0	0	0
10/05/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	93,413.0000	92,666.0000	(0.800)	0	0	0
10/05/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	2,784.0000	2,831.0000	1.688	0	0	0
10/05/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,490.0000	1,516.0000	1.745	0	0	0
10/05/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	8,306.0000	8,431.0000	1.505	0	0	0
10/05/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	62,922.0000	62,253.0000	(1.063)	0	0	0
10/05/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	109,458.0000	108,691.0000	(0.701)	0	0	0
10/05/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	49,219.0000	48,612.0000	(1.233)	0	0	0
10/05/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	13,305.0000	13,491.0000	1.398	0	0	0
10/05/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	7,349.0000	7,160.0000	(2.572)	0	0	0
10/05/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	91,136.0000	91,805.0000	0.734	0	0	0
10/05/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	37,049.0000	36,518.0000	(1.433)	0	0	0
10/05/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	20,316.0000	20,579.0000	1.295	0	0	0
10/05/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	72,434.0000	73,039.0000	0.835	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/05/2006	R207	2006/08/03			Bond Future	7.5140	7.5230	0.120	0.0000	0.0000	0
10/05/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	3,554.0000	3,616.0000	1.745	0	0	0
10/05/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	42,536.0000	41,856.0000	(1.599)	0	0	0
10/05/2006	R207	2006/11/02			Bond Future	7.5160	7.5250	0.120	0.0000	0.0000	0
10/05/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	58,094.0000	57,383.0000	(1.224)	0	0	0
10/05/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	111,564.0000	110,831.0000	(0.657)	0	0	0
10/05/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	2,231.0000	2,305.0000	3.317	0	0	0
10/05/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	25,185.0000	24,631.0000	(2.200)	0	0	0
10/05/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	40,655.0000	39,995.0000	(1.623)	0	0	0
10/05/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	495.0000	462.0000	(6.667)	0	0	0
10/05/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	65,736.0000	66,436.0000	1.065	0	0	0
10/05/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	3.0000	3.0000	-	0	0	0
10/05/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	6,349.0000	6,528.0000	2.819	0	0	0
10/05/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	620.0000	643.0000	3.710	0	0	0
10/05/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	22.0000	23.0000	4.545	0	0	0
10/05/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	94,049.0000	93,317.0000	(0.778)	0	0	0
10/05/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	76,137.0000	75,409.0000	(0.956)	0	0	0
10/05/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	134.0000	140.0000	4.478	0	0	0
10/05/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	14,569.0000	14,905.0000	2.306	0	0	0
10/05/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	13,262.0000	12,865.0000	(2.994)	0	0	0
10/05/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	5,699.0000	5,470.0000	(4.018)	0	0	0
10/05/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	45,251.0000	45,883.0000	1.397	0	0	0
10/05/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	27,720.0000	28,225.0000	1.822	0	0	0
10/05/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	1,925.0000	1,824.0000	(5.247)	0	0	0
10/05/2006	R207	2007/02/01			Bond Future	7.5210	7.5300	0.120	0.0000	0.0000	0
10/05/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	13,256.0000	13,417.0000	1.215	0	0	0
10/05/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	50,863.0000	50,300.0000	(1.107)	0	0	0
10/05/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	64,742.0000	64,125.0000	(0.953)	0	0	0
10/05/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	38,477.0000	37,982.0000	(1.286)	0	0	0
10/05/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	20,251.0000	20,480.0000	1.131	0	0	0
10/05/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	8,279.0000	8,387.0000	1.305	0	0	0
10/05/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	95,452.0000	94,767.0000	(0.718)	0	0	0
10/05/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	4,924.0000	4,992.0000	1.381	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/05/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	72,714.0000	73,256.0000	0.745	0	0	0
10/05/2006	R207 2007/02/01	8.50	Call	Option on Bond Future	79,736.0000	79,078.0000	(0.825)	0	0	0
10/05/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	1,497.0000	1,519.0000	1.470	0	0	0
10/05/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	2,786.0000	2,825.0000	1.400	0	0	0
10/05/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	111,540.0000	110,837.0000	(0.630)	0	0	0
10/05/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	7,839.0000	7,656.0000	(2.334)	0	0	0
10/05/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	4,569.0000	4,447.0000	(2.670)	0	0	0
10/05/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	91,704.0000	92,307.0000	0.658	0	0	0
10/05/2006	R207 2007/02/01	7.50	Call	Option on Bond Future	27,892.0000	27,474.0000	(1.499)	0	0	0
10/05/2006	R207 2007/02/01	7.50	Put	Option on Bond Future	29,587.0000	29,894.0000	1.038	0	0	0
10/05/2006	R207 2007/02/01	7.25	Put	Option on Bond Future	41,454.0000	41,843.0000	0.938	0	0	0
10/05/2006	R207 2007/02/01	7.00	Call	Option on Bond Future	12,648.0000	12,393.0000	(2.016)	0	0	0
10/05/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	55,876.0000	56,346.0000	0.841	0	0	0
10/05/2006	R207 2007/02/01	7.25	Call	Option on Bond Future	19,280.0000	18,944.0000	(1.743)	0	0	0

Grand Total:

2,994